

[Vector Calculus MAT226 Spring 2025](#)

[Professor Sormani](#)

Lesson 20: Method of Lagrange Multipliers

*You will cut and paste the photos of your notes and completed classwork in a googledoc entitled:*

***MAT226S25-lesson20-lastname-firstname***

*Then share editing of that document with me [sormanic@gmail.com](mailto:sormanic@gmail.com). You will also put photos of your homework in this googledoc. If you work with any classmates, be sure to write their names on the problems you completed together.*

**This topic is an essential application of Vector Calculus! In this lesson we present three examples.**

**If you missed class watch the [Playlist 226F21-19-ip123](#)**

# The Method of Lagrange Multipliers

Optimize a function  $F(x, y, z)$

subject to a constraint  $h(x, y, z) = k$

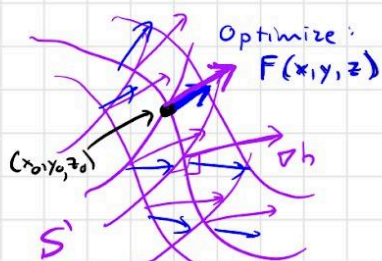
Old method: Use  $h(x, y, z) = k$  to solve for  $z = \dots$   
then sub in formula for  $z$  into  $F(x, y, z)$   
to get a function of only two variables,  
which you then maximize over a domain.

Example 1: Maximize Volume of a Rectangular Block  
under a plane  $6x + 2y + 3z = 6$

Example 2: Maximize distance from a point  $P = \left(\frac{3}{2}, \frac{0}{2}\right)$   
to a surface  $x^2 + \left(\frac{y}{2}\right)^2 + \left(\frac{z}{2}\right)^2 = 1$

Difficulties with old method:

Solving for  $z$  may be impossible  
or have a very messy formula.  
or the domain is difficult to find.



Constraint  $h(x, y, z) = k$

Key Idea of Lagrange:

$\nabla F \perp S'$  at a max or min

## Lagrange's Theorem

If  $(x_0, y_0, z_0) \in S'$  achieves  
the maximum value of  $F$  on  $S'$   
 $\max F = F(x_0, y_0, z_0)$   
and  $\nabla h(x_0, y_0, z_0) \neq 0$

Then  $\exists \lambda \in \mathbb{R}$  called the  
Lagrange multiplier  
such that  $\nabla F = \lambda \nabla h$

$$\nabla F_{(x_0, y_0, z_0)} = \lambda \nabla h_{(x_0, y_0, z_0)}$$

same theorem  
holds  
for a minimum  
as well.

## Method of Lagrange Multipliers:

Find critical points by solving:  
which is four equations  
with four unknowns:  $x, y, z, \lambda$

$$\begin{aligned} \nabla F_{(x, y, z)} &= \lambda \nabla h_{(x, y, z)} \\ h(x, y, z) &= k \end{aligned}$$

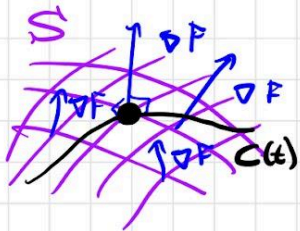
$$\begin{aligned} f_x(x, y, z) &= \lambda h_x(x, y, z) \\ f_y(x, y, z) &= \lambda h_y(x, y, z) \\ f_z(x, y, z) &= \lambda h_z(x, y, z) \\ h(x, y, z) &= k \end{aligned}$$

# Proof of Lagrange's Thm for Maxima: HW! Prove it for minima

Given:  $(x_0, y_0, z_0) \in S$  which means  $h(x_0, y_0, z_0) = k$   
 the maximum value of  $F$  on  $S$   $\max_S F = F(x_0, y_0, z_0)$   
 and  $\nabla h(x_0, y_0, z_0) \neq 0$

Show:  $\exists \lambda \in \mathbb{R}$  such that  $\nabla F_{(x_0, y_0, z_0)} = \lambda \nabla h_{(x_0, y_0, z_0)}$  this means  $\nabla F \perp S$  Show

Proof: ①  $F(x_0, y_0, z_0) \geq F(x, y, z) \quad \forall (x, y, z) \in S$  for all  
 ① by given and defn of max



② Let  $C(t) = (x(t), y(t), z(t)) \in S$   
 such that  $C(0) = (x_0, y_0, z_0)$   
 So  $h(x(t), y(t), z(t)) = k$  ② by defn of  $S$

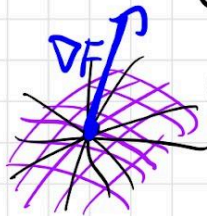
③  $F(x(0), y(0), z(0)) \geq F(x(t), y(t), z(t))$  for all  $t$   
 ③ by steps 1 and 2 together.

④  $f(t) = F(x(t), y(t), z(t))$  has a maximum at  $t=0$ . ④ by step 3 and defn of max.

⑤  $f'(0) = 0$  ⑤ by max  $\Rightarrow$  critical pt in calc I.

⑥  $0 = f'(0) = \frac{d}{dt} F(x(t), y(t), z(t)) \Big|_{t=0}$  ⑥ by defn of  $f$  in step 4

⑦  $0 = \nabla F_{(x_0, y_0, z_0)} \cdot C'(0)$  ⑦ by chain rule



⑧  $\nabla F_{(x_0, y_0, z_0)} \perp C'(0)$  for any curve  $C(t) \in S$  s.t.  $C(0) = (x_0, y_0, z_0)$

⑧ by  $\vec{v} \cdot \vec{w} = 0 \Rightarrow \vec{v} \perp \vec{w}$

⑨  $\nabla F_{(x_0, y_0, z_0)} \perp S$  ⑨ by  $C(t)$  is any curve in  $S$

Since  $\nabla h \neq 0$  we have  $\nabla F_{(x_0, y_0, z_0)} = \lambda \nabla h_{(x_0, y_0, z_0)}$  Q.E.D.

# Classwork

Example 1: Maximize Volume of a Rectangular Block  
under a plane  $6x+2y+3z=6$

Solve using the Method of Lagrange Multipliers

$F(x,y,z) = x \cdot y \cdot z$  (Volume of a rectangular block)

$h(x,y,z) = 6x+2y+3z=6$  (constraint: a plane)

$$\exists \lambda \in \mathbb{R} \text{ s.t. } \nabla F_{(x,y,z)} = \lambda \nabla h_{(x,y,z)}$$

$h(x,y,z) = k \leftarrow \text{point in } S$

$$\nabla F = \begin{pmatrix} F_x \\ F_y \\ F_z \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x}(xyz) \\ \frac{\partial}{\partial y}(xyz) \\ \frac{\partial}{\partial z}(xyz) \end{pmatrix} = \begin{pmatrix} yz \\ xz \\ xy \end{pmatrix}$$

$$\nabla h = \begin{pmatrix} h_x \\ h_y \\ h_z \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x}(6x+2y+3z) \\ \frac{\partial}{\partial y}(6x+2y+3z) \\ \frac{\partial}{\partial z}(6x+2y+3z) \end{pmatrix} = \begin{pmatrix} 6 \\ 2 \\ 3 \end{pmatrix} \leftarrow \text{normal to the plane } S$$

$$\nabla F = \lambda \nabla h$$

$$h(x,y,z) = k$$

$\Leftrightarrow$

$$\begin{pmatrix} yz \\ xz \\ xy \end{pmatrix} = \lambda \begin{pmatrix} 6 \\ 2 \\ 3 \end{pmatrix}$$

$$6x+2y+3z=6$$

$\Leftrightarrow$

$$\begin{aligned} yz &= \lambda 6 \\ xz &= \lambda 2 \\ xy &= \lambda 3 \\ 6x+2y+3z &= 6 \end{aligned}$$

Must solve this system (not linear)

We want to solve the system for  $(x,y,z)$  don't care about  $\lambda$   
so get rid of  $\lambda$  first if possible.

$$\frac{yz}{6} = \lambda \quad \frac{xz}{2} = \lambda \quad \frac{xy}{3} = \lambda \quad \text{Thus: } \frac{yz}{6} = \frac{xz}{2} = \frac{xy}{3} \quad \text{How to use this?}$$

So try something else: maybe notice symmetry

$$xyz = x \lambda 6$$

$$y \cdot xz = y \lambda 2$$

$$z \cdot xy = z \lambda 3$$

$$6x+2y+3z=6$$

now all three equations equal  $xyz$

$$\text{Thus } x \lambda 6 = y \lambda 2 = z \lambda 3$$

Assume  $\lambda \neq 0$  divide it out

and get  $6x = 2y = 3z$  which is a line

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = t \begin{pmatrix} 1/6 \\ 1/2 \\ 1/3 \end{pmatrix} = \begin{pmatrix} t/6 \\ t/2 \\ t/3 \end{pmatrix}$$

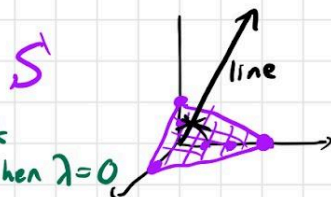
where does the line cross  $S$ ?

$$6 \frac{t}{6} + 2 \frac{t}{2} + 3 \frac{t}{3} = 6 \Rightarrow t+t+t=6$$

$$\text{So } x = \frac{2}{3} \quad y = \frac{2}{3} \quad z = \frac{2}{3}$$

Must also check

what happens when  $\lambda = 0$





Maybe more critical pts!

Check:  $F\left(\frac{2}{6}, \frac{2}{2}, \frac{2}{3}\right) = \left(\frac{2}{6}\right)\left(\frac{2}{2}\right)\left(\frac{2}{3}\right) = \boxed{\frac{2}{9}}$

What happens when  $\lambda = 0$ ?

constraint  $6x + 2y + 3z = 6$

$\frac{yz}{6} = 0$  AND  $\frac{xz}{2} = 0$  AND  $\frac{xy}{3} = 0$

$\left(\begin{matrix} y=0 \\ \text{OR} \\ z=0 \end{matrix}\right)$  AND  $\left(\begin{matrix} x=0 \\ \text{OR} \\ z=0 \end{matrix}\right)$  AND  $\left(\begin{matrix} x=6 \\ \text{OR} \\ y=0 \end{matrix}\right)$

This leads to 8 overlapping case.

$(0, 0, z), (0, y, 0), (x, 0, 0), (0, 0, 0)$

$6 \cdot 0 + 2 \cdot 0 + 3z = 6$   
 $z = 2$

$6 \cdot 0 + 2y + 3 \cdot 0 = 6$   
 $y = 3$

$6 \cdot x + 2 \cdot 0 + 3 \cdot 0 = 6$   
 $x = 1$

$F(0, 0, 2) = \boxed{0}$

$F(0, 3, 0) = \boxed{0}$

$F(1, 0, 0) = \boxed{0}$

$F(x, 0, 0) = 0$

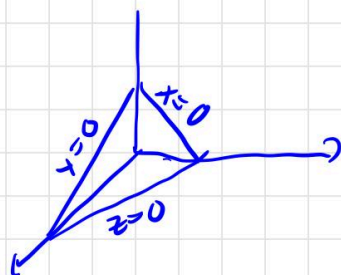
$6 \cdot 0 + 2 \cdot 0 + 3 \cdot 0 = 0 \neq 6$   
not even on surface

on boundary

Is there a boundary?

Domain  $x \geq 0, y \geq 0, z \geq 0$

boundary is a triangle



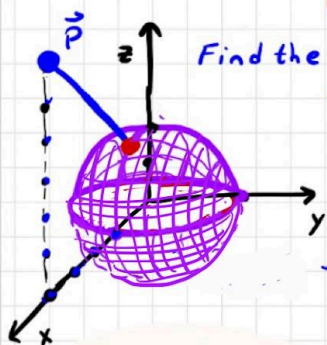
but on the boundary

$F = \boxed{0}$  because  $F(x, y, z) = xyz$

So  $\max F = \boxed{\frac{2}{9}}$  at  $\left(\frac{2}{6}, \frac{2}{2}, \frac{2}{3}\right)$

$\min F = \boxed{0}$  on boundary.

## Classwork 2



Find the Minimum distance from a  $P=(5,0,6)$   
to a surface  
a sphere of radius 2

$$d(\vec{p}, \vec{x}) = |\vec{p} - \vec{x}| = \sqrt{(5-x)^2 + (0-y)^2 + (6-z)^2}$$

derivatives of square roots  
are difficult, so instead  
minimize  $d^2 = (5-x)^2 + y^2 + (6-z)^2 = F(x, y, z)$

constraint: sphere of radius 2  
 $x^2 + y^2 + z^2 = 2^2 = h(x, y, z)$

Solve using the Method of Lagrange Multipliers  $\nabla F = \lambda \nabla h$

$$\nabla F = \begin{pmatrix} F_x \\ F_y \\ F_z \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x} (5-x)^2 + y^2 + (6-z)^2 \\ \frac{\partial}{\partial y} (5-x)^2 + y^2 + (6-z)^2 \\ \frac{\partial}{\partial z} (5-x)^2 + y^2 + (6-z)^2 \end{pmatrix} = \begin{pmatrix} 2(5-x)(-1) \\ 2y \\ 2(6-z)(-1) \end{pmatrix} \quad \text{by chain rule}$$

$$\nabla h = \begin{pmatrix} h_x \\ h_y \\ h_z \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x} x^2 + y^2 + z^2 \\ \frac{\partial}{\partial y} x^2 + y^2 + z^2 \\ \frac{\partial}{\partial z} x^2 + y^2 + z^2 \end{pmatrix} = \begin{pmatrix} 2x \\ 2y \\ 2z \end{pmatrix}$$

$$\begin{pmatrix} -2(5-x) \\ 2y \\ -2(6-z) \end{pmatrix} = \lambda \begin{pmatrix} 2x \\ 2y \\ 2z \end{pmatrix}$$

$$x^2 + y^2 + z^2 = 4$$

$\lambda$  Lambda "Lagrange Multiplier"

↑ Next solve this system.

$$\begin{aligned}
 -10 + 2x &= \lambda 2x \\
 2y &= \lambda 2y \\
 -12 + 2z &= \lambda 2z \\
 x^2 + y^2 + z^2 &= 4
 \end{aligned}$$

4 equations  
4 unknown

Notice the second equation  $2y = \lambda 2y$   
Case I:  $y = 0$  or Case II  $\lambda = 1$

$$\begin{aligned}
 x^2 + 0^2 + z^2 &= 4 \\
 -10 + 2x &= \lambda \cdot 2x \\
 -12 + 2z &= \lambda \cdot 2z
 \end{aligned}$$

3 equations  
and 3 unknowns

$$\text{Solve for } x = \frac{10}{2-2\lambda}$$

$$\text{or } \lambda = 1$$

$$\text{Solve for } z = \frac{12}{2-2\lambda}$$

$$\text{or } \lambda = 1$$

Case Ia:  $y = 0$  and  $\lambda = 1$

Covered by  $\lambda = 1$  in Case II above ↗

Case Ib:  $y = 0$  and  $x = \frac{10}{2-2\lambda}$  and  $z = \frac{12}{2-2\lambda}$

and  $x^2 + z^2 = 4$

$$\text{plug into } \left(\frac{10}{2-2\lambda}\right)^2 + \left(\frac{12}{2-2\lambda}\right)^2 = 4$$

$$10^2 + 12^2 = 4(2-2\lambda)^2$$

$$\frac{100 + 144}{4} = (2-2\lambda)^2$$

$$61 = (2-2\lambda)^2$$

$$\pm\sqrt{61} = 2-2\lambda$$

$$x = \frac{10}{\pm\sqrt{61}} \text{ and } z = \frac{12}{\pm\sqrt{61}}$$

4 critical pts

$$\left(\frac{\pm 10}{\sqrt{61}}, 0, \frac{\pm 12}{\sqrt{61}}\right)$$

Case II  $\lambda = 1$

$$\begin{aligned} -10 + 2x &= \lambda 2x \\ 2y &= \lambda 2y \\ -12 + 2z &= \lambda 2z \\ x^2 + y^2 + z^2 &= 4 \end{aligned}$$

$$\begin{aligned} -10 + 2x &= 2x \\ 2y &= 2y \\ -12 + 2z &= 2z \\ x^2 + y^2 + z^2 &= 4 \end{aligned}$$

3 equations  
3 unknowns

$-10 = 0$  impossible  
So Case II  
never  
happens

What about boundary?

No worries because  $S$  goes  
smoothly around with no edges.



So check the four points: <sup>4 critical pts</sup>  $(\pm \frac{10}{\sqrt{61}}, 0, \pm \frac{12}{\sqrt{61}})$

$$F\left(\frac{10}{\sqrt{61}}, 0, \frac{12}{\sqrt{61}}\right) = \underline{\hspace{2cm}} \quad F\left(\frac{10}{\sqrt{61}}, 0, -\frac{12}{\sqrt{61}}\right) = \underline{\hspace{2cm}}$$

$$F\left(-\frac{10}{\sqrt{61}}, 0, \frac{12}{\sqrt{61}}\right) = \underline{\hspace{2cm}} \quad F\left(-\frac{10}{\sqrt{61}}, 0, -\frac{12}{\sqrt{61}}\right) = \underline{\hspace{2cm}}$$

Find Max + Min.

The Method of Lagrange Multipliers works with any number of variables

Maximize  $F(x, y)$  subject to constraint  $h(x, y) = k$

then solve  $\begin{cases} \nabla F = \lambda \nabla h \\ h(x, y) = k \end{cases}$  <sup>3 eqns</sup>  $\begin{cases} F_x = \lambda h_x \\ F_y = \lambda h_y \\ h(x, y) = k \end{cases}$  <sup>3 eqns</sup> for <sup>3</sup> unknowns  $x, y, \lambda$

Maximize  $F(x_1, x_2, \dots, x_m)$  subject to  $h(x_1, \dots, x_m) = k$

$$\nabla F = \begin{pmatrix} F_{x_1} \\ F_{x_2} \\ \vdots \\ F_{x_m} \end{pmatrix} = \lambda \begin{pmatrix} h_{x_1} \\ h_{x_2} \\ \vdots \\ h_{x_m} \end{pmatrix} \quad m+1 \text{ eqns for } m+1 \text{ unknowns}$$

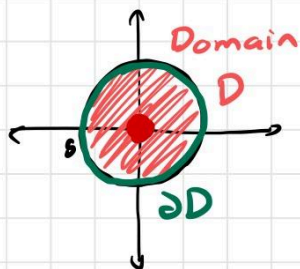
Very difficult to solve when many variables.

(Next meeting we will have 2 constraints.)

### Classwork 3

Maximize  $f(x,y) = e^{-xy/4}$  over the disk  $x^2 + y^2 \leq 25$

$D = \text{Domain}$



step I:

Find and Check Critical Points of  $f$  on the interior of  $D$

$$\text{int}(D) = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} \mid x^2 + y^2 < 25 \right\}$$

step II: check for max on boundary

$$\partial D = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} \mid x^2 + y^2 = 25 \right\}$$

### Step I

Look for  $\nabla f = \vec{0}$  inside  $\text{int}(D)$

$$\nabla f = \begin{pmatrix} f_x \\ f_y \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x} e^{-xy/4} \\ \frac{\partial}{\partial y} e^{-xy/4} \end{pmatrix} = \begin{pmatrix} e^{-xy/4} \frac{\partial}{\partial x} \left( -\frac{xy}{4} \right) \\ e^{-xy/4} \frac{\partial}{\partial y} \left( -\frac{xy}{4} \right) \end{pmatrix} = \begin{pmatrix} -\frac{y}{4} e^{-xy/4} \\ -\frac{x}{4} e^{-xy/4} \end{pmatrix}$$

only 2 variables

$$\nabla f = \vec{0} \quad \left. \begin{array}{l} -\frac{y}{4} e^{-xy/4} = 0 \Rightarrow -\frac{y}{4} = 0 \Rightarrow y = 0 \\ \text{AND} \\ -\frac{x}{4} e^{-xy/4} = 0 \Rightarrow -\frac{x}{4} = 0 \Rightarrow x = 0 \end{array} \right\} \begin{array}{l} (0,0) \text{ is} \\ \text{the only} \\ \text{critical pt.} \end{array}$$

Is  $(0,0) \in \text{int}(D)$ ?  $0^2 + 0^2 < 25$  ✓

$$\text{Check } f(0,0) = e^{-0 \cdot 0 / 4} = e^0 = 1$$

Step II Check for max on  $\partial D$

**Step II** Check for max on  $\partial D$

Maximize  $f(x,y) = e^{-xy/4}$  over  $\partial D = \{(x,y) \mid x^2 + y^2 = 25\}$

Use Lagrange Multipliers constraint  $h(x,y) = x^2 + y^2 = 25$

$$\nabla f = \begin{pmatrix} -\frac{y}{4} e^{-xy/4} \\ -\frac{x}{4} e^{-xy/4} \end{pmatrix} = \lambda \nabla h \quad \text{where } \nabla h = \begin{pmatrix} h_x \\ h_y \end{pmatrix} = \begin{pmatrix} 2x \\ 2y \end{pmatrix}$$

Solve system: 
$$\begin{cases} -\frac{y}{4} e^{-xy/4} = \lambda 2x \\ -\frac{x}{4} e^{-xy/4} = \lambda 2y \end{cases}$$
 Try and Solve (Many tries)

$$x^2 + y^2 = 25$$

hard to handle  $e^{-xy/4}$  so I decide to solve for it

Case I  $y=0$

$$x^2 + 0^2 = 25$$

$$x = \pm 5$$

plug into first eqn

$$-\frac{0}{4}e^0 = \lambda \cdot 2 \cdot (\pm 5)$$

$$0 = \pm 10\lambda$$

$$\text{so } \lambda = 0$$

plug into 2nd eqn

$$\frac{\pm 5}{4}e^0 = 0 \cdot 2 \cdot 0$$

impossible

So Case I fails

Case II  $x=0$

$$0^2 + y^2 = 25$$

$$y = \pm 5$$

plug into 1st eqn

$$\boxed{\phantom{0 = \pm 10\lambda}}$$

plug into 2nd eqn

$$\boxed{\phantom{0 = \pm 10\lambda}}$$

Case II also fails.

Case III  $x, y$  both not 0

$$e^{-xy/4} = -\frac{8\lambda x}{y} \text{ from 1st eqn}$$

$$e^{-xy/4} = -\frac{8\lambda y}{x} \text{ from 2nd eqn}$$

$$x^2 + y^2 = 25$$

$$-\frac{8\lambda x}{y} = -\frac{8\lambda y}{x} \text{ from 1st eqn} + 2 \text{nd eqn}$$

$$-8\lambda x^2 = -8\lambda y^2$$

$$x^2 = y^2 \text{ or } \lambda = 0$$

Case IIIa  $\lambda = 0$

$$e^{-xy/4} = 0$$

but an exponential is never 0  
so this case fails.

Case IIIb  $\lambda \neq 0$

$$x^2 = y^2$$

$$x^2 + y^2 = 25$$

$$x^2 + x^2 = 25$$

$$x^2 = \frac{25}{2}$$

$$x = \pm \frac{5}{\sqrt{2}}, y = \pm \frac{5}{\sqrt{2}}$$

4 points on  $\partial D$

$$\left(\frac{5}{\sqrt{2}}, \frac{5}{\sqrt{2}}\right)$$

$$\left(-\frac{5}{\sqrt{2}}, \frac{5}{\sqrt{2}}\right)$$

$$\left(\frac{5}{\sqrt{2}}, -\frac{5}{\sqrt{2}}\right)$$

$$\left(-\frac{5}{\sqrt{2}}, -\frac{5}{\sqrt{2}}\right)$$

So we have only four boundary critical points to check in

$$f(x, y) = e^{-xy/4}$$

$$f\left(\frac{5}{\sqrt{2}}, \frac{5}{\sqrt{2}}\right) = e^{-\left(\frac{5}{\sqrt{2}}\right)\left(\frac{5}{\sqrt{2}}\right)/4} = e^{-25/8}$$

$$f\left(-\frac{5}{\sqrt{2}}, \frac{5}{\sqrt{2}}\right) = e^{-\left(-\frac{5}{\sqrt{2}}\right)\left(\frac{5}{\sqrt{2}}\right)/4} = e^{25/8}$$

$$f\left(\frac{5}{\sqrt{2}}, -\frac{5}{\sqrt{2}}\right) = e^{-\left(\frac{5}{\sqrt{2}}\right)\left(-\frac{5}{\sqrt{2}}\right)/4} = e^{25/8}$$

$$f\left(-\frac{5}{\sqrt{2}}, -\frac{5}{\sqrt{2}}\right) = e^{-\left(-\frac{5}{\sqrt{2}}\right)\left(-\frac{5}{\sqrt{2}}\right)/4} = e^{-25/8}$$

$\max_D f = e^{25/8}$   
at  $(x, y) \in \partial D$

$$\left(\frac{5}{\sqrt{2}}, -\frac{5}{\sqrt{2}}\right) \text{ and } \left(-\frac{5}{\sqrt{2}}, \frac{5}{\sqrt{2}}\right)$$

Also inside  $D$   $f(0, 0) = 1$  not max

Check that you have watched the complete [Playlist 226F21-19-ip123](#).

Extra Credit: prove Lagrange Theorem for Minima

Lehman Official HW (do before next lesson): 13.10/ 1, 3, 5, 7,  
and problems about max vol, min cost, refraction of light,  
production level, putnam challenge, or one related to your major



## Homework for our class:

First finish the classwork above then do the problems below:

Selected homework for our class:

Use Method of Lagrange Multipliers to solve:

① Maximize  $f(x,y)=xy$  subject to constraint  $x+y=10$

hint find  $\nabla f$

hint find  $\nabla h$  where  $h(x,y)=k$  is the constraint

hint write equations  $\nabla f = \lambda \nabla h$   
 $h(x,y)=k$  3 equations

and solve for  $x, y$  and  $\lambda$ .

hint check value of  $f$  at each solution

② Minimize  $f(x,y)=x^2+y^2$  subject to constraint  $x+y-4=0$

⑤ Minimize  $f(x,y)=x^2-y^2$  subject to constraint  $x-2y+6=0$

⑦ Maximize  $f(x,y)=2x+2xy+y$  subject to constraint  $2x+y=100$

## Solutions:

Use Method of Lagrange Multipliers to solve:

① Maximize  $f(x,y)=xy$  subject to constraint  $x+y=10$

hint find  $\nabla f$

hint find  $\nabla h$  where  $h(x,y)=k$  is the constraint

hint write equations  $\nabla f = \lambda \nabla h$   
 $h(x,y)=k$  3 equations

and solve for  $x, y$  and  $\lambda$ .

hint check value of  $f$  at each solution

$$\nabla f = \begin{pmatrix} f_x \\ f_y \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x} xy \\ \frac{\partial}{\partial y} xy \end{pmatrix} = \begin{pmatrix} y \\ x \end{pmatrix}$$

$$\nabla h = \begin{pmatrix} h_x \\ h_y \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x} (x+y) \\ \frac{\partial}{\partial y} (x+y) \end{pmatrix} = \begin{pmatrix} 1+0 \\ 0+1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\nabla f = \lambda \nabla h$$

$$\begin{pmatrix} y \\ x \end{pmatrix} = \lambda \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\begin{aligned} x &= \lambda \cdot 1 \\ x &= \lambda \cdot 1 \\ x+y &= 10 \end{aligned}$$

$$\begin{aligned} x &= \lambda \\ y &= \lambda \\ x+y &= 10 \end{aligned}$$

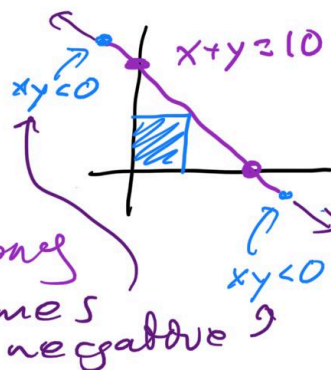
Solving  $10 = x+y = \lambda + \lambda$  so  $2\lambda = 10$  so  $\lambda = 5$   
 so  $x = \lambda = 5$  and  $y = \lambda = 5$

$$\text{Check } f(5,5) = 5 \cdot 5 = 25$$

There are no other critical points

Is this a max? Yes

because if we travel along the constraint  $xy$  becomes negative



So the final answer for

(1) the max value is 25 achieved at  $(x,y)=(5,5)$ .

For (3) you should show all work as above and reach but the final answer:

the min value is 8 achieved at  $(x,y)=(2,2)$

Why? Because  $(2,2)$  is the only critical point and you can see  $f$  gets larger as you move far down the line in either direction.

(5) When you start this you should eventually get to the following system of three equations:

$$2x=\lambda$$

$$-2y=-2\lambda$$

$$x-2y+6=0$$

So

$$x=\lambda/2$$

$$y=\lambda$$

and sub in

$$\lambda/2-2\lambda+6=0$$

so

$$\lambda=4$$

so

$$x=2$$

and

$$y=4$$

So there is a critical point at (2,4)

To see this is a min check

$$f(2,4)=-12$$

and check  $f$  on either side along the constraint. So for example try  $y=0$  and solve for  $x$  on the constraint and check the value of  $f$  there, and then try  $x=0$  and so on. **Then write a final conclusion.**

No solution for (7)

